



MONTHLY VOLUME REPORT

AUGUST 1986

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Washington, D.C. 20006

202-466-5460

VOLUME OF FUTURES CONTRACTS TRADED

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	AUGUST 1985	AUGUST 1986	JAN-AUG 1985	JAN-AUG 1986
Wheat (5,000 bu)	217,182	155,243	1,443,451	1,550,511
Corn (5,000 bu)	548,697	443,384	4,189,019	4,013,322
Oats (5,000 bu)	11,129	9,127	62,366	81,874
Soybeans (5,000 bu)	516,159	409,812	4,795,528	4,261,286
Soybean Oil	281,508	237,926	2,584,521	2,134,478
Soybean Meal	250,663	274,125	2,247,009	2,089,895
Silver (1,000 oz)	82,733	28,843	776,871	368,784
Gold (kilo)	15,119	7,560	131,816	72,911
GNMA Mrtges, CDR	3,865	1,125	68,143	19,862
Cash Settle GNMA	0	800	0	7,305
T-Bonds	3,408,538	4,175,441	25,658,965	36,979,062
T-Notes (6 1/2-10 yr)	282,939	363,130	1,823,294	3,013,872
Municipal Bond Index	34,765	67,637	130,813	631,633
Major Market Index	72,590	3,405	1,909,294	34,641
MMI Maxi	60,474	118,116	60,474	1,208,982
NASDAQ-100		0	0	3,743
CHICAGO BOARD OF TRADE	5,786,361	6,295,674	45,881,564	56,472,161
Wheat (5,000 bu)	82,387	69,657	510,840	535,623
Value Line Index	99,226	53,781	744,576	716,757
Mini Value Line	1,296	980	13,853	11,628
KANSAS CITY BD. OF TRD.	182,909	124,418	1,269,269	1,264,008
Coffee "C"	39,425	106,366	389,767	715,444
Sugar #11	338,816	235,555	1,998,938	2,627,502
Sugar #12	7,915	558	59,666	18,670
Sugar #14	1,828	3,962	3,320	47,760
Cocoa (10 M tons)	57,842	65,963	598,293	539,570
CPI-W	241	1	1,144	8,761
COFFEE SUGAR & COCOA	446,067	412,405	3,051,128	3,957,707

	AUGUST 1985	AUGUST 1986	JAN-AUG 1985	JAN-AUG 1986
Wheat (1,000 bu)	27,886	19,824	257,145	264,836
Corn (1,000 bu)	34,957	24,080	316,830	273,042
Oats (1,000 bu)	137	199	1,306	1,229
Soybeans (1,000 bu)	55,524	41,584	538,117	510,033
Soybean Meal New		120	0	1,464
Soybean Meal Old	1,882	26	8,288	3,090
Live Cattle (20,000#)	5,745	4,304	42,713	45,592
Live Hogs (15,000#)	5,854	8,563	53,746	56,587
Silver (1,000 oz)	200	18	3,746	628
New York Silver	9,865	615	46,763	7,039
Gold (33.2 oz)	0	0	76	0
New York Gold	2,745	1,573	24,604	12,432
Platinum	225	556	722	2,539
Copper	241	58	3,362	828
Copper High Grade		148	0	1,535
T-Bonds (\$50,000)	29,672	39,126	212,400	294,118
T-Bills (\$500,000)	2,823	3,547	25,360	20,042
British Pound	2,410	1,627	14,696	12,891
Swiss Franc	10,757	10,480	80,322	66,977
Deutschemmark	7,709	4,673	61,200	51,990
Japanese Yen	3,275	4,170	22,576	32,165
Canadian Dollar	235	227	2,494	4,794
MIDAMERICA COMMODITY EX.	202,142	165,518	1,716,466	1,663,851
Live Hogs (30,000#)	120,150	168,835	1,138,208	1,243,443
Pork Bellies (fzn)	89,784	78,967	1,103,758	742,510
Live Cattle (40,000#)	370,214	372,982	2,803,048	3,364,244
Feeder Cattle	46,131	30,373	293,736	320,829
Lumber	39,151	42,212	452,800	362,233
Gold (100 oz)	0	0	7	0
T-Bills (90-day)	165,827	135,705	1,767,366	1,328,728
Domestic CD (90-day)	4,478	40	75,472	3,010
Eurodollar (3-month)	697,545	847,224	6,030,886	6,878,411
European Currency Unit		5,270	0	39,257
British Pound	279,401	186,877	1,948,285	1,968,262
Canadian Dollar	27,133	45,224	313,886	561,735
Deutsche Mark	609,130	430,720	4,450,140	4,571,341
Japanese Yen	190,022	340,812	1,329,511	2,712,685
Mexican Peso	1,873	0	8,607	0
Swiss Franc	475,551	389,722	3,177,725	3,256,838
French Franc	117	472	8,398	2,257
S&P 500 Index	1,058,461	1,476,857	9,749,558	13,016,740
S&P 100 Index	0	0	1,660	3,514
S&P OTC 250		0	0	5,251
CHICAGO MERCANTILE EX.	4,174,968	4,552,292	34,653,051	40,381,288

1/ July figure corrected 10,686

	AUGUST 1985	AUGUST 1986	JAN-AUG 1985	JAN-AUG 1986
Wheat (5,000 bu)	37,384	33,768	198,927	198,012
White Wheat (5,000 bu)	373	121	2,701	500
MINNEAPOLIS GRAIN EX.	37,757	33,889	201,628	198,512
Copper	195,882	145,468	1,760,872	1,378,667
Silver (5,000 oz)	388,531	317,799	3,556,901	2,601,210
Gold (100 oz)	657,665	711,052	5,694,446	5,194,611
Aluminum	9,052	2,855	57,053	47,361
COMMODITY EXCHANGE	1,251,130	1,177,174	11,069,272	9,221,849
Cotton #2	40,524	94,025	423,327	574,472
Orange Jce, Fzn. Conc.	7,893	9,887	104,660	148,593
Propane	677	1,636	9,246	7,525
European Currency Unit		2,528	0	62,364
Dollar Index		5,504	0	124,951
NY COTTON & CITRUS	49,094	113,580	537,233	917,905
NYSE Composite Index	194,397	203,205	1,934,954	2,108,043
Cmnty Rsrch Bureau Index		8,821	0	28,582
NEW YORK FUTURES EX.	194,397	212,026	1,934,954	2,136,625
Palladium	14,269	22,764	91,236	97,915
Platinum	98,116	189,823	393,218	920,509
Potatoes(Cash Settlement)	1,215	807	12,720	9,626
No. 2 Heating Oil, NY	157,552	282,636	1,296,941	1,981,255
Leaded Reg. Gasoline, NY	58,579	77,845	456,829	804,582
Unleaded Reg. Gas., NY	16,403	17,396	90,035	96,798
Crude Oil	269,735	701,636	2,550,479	5,114,215
NEW YORK MERCANTILE EX.	615,869	1,292,907	4,891,458	9,024,900
Rice, Rough Old	2	0	9	0
Rice, Rough New		662	0	662
Cotton Short Staple	7	0	1,705	3
CHIC. RICE & COTTON EX.	9	662	1,714	665
TOTAL FUTURES	12,940,703	14,380,545	105,207,737	125,239,471
PERCENT CHANGE	11.13%		19.04%	
TOTAL CONTRACTS	1984	1983	1982	1981
AUGUST	13,201,056	14,719,120	10,826,238	8,347,412
JAN-AUG	103,590,967	93,795,963	72,386,784	64,463,064

COMMODITY GROUP	AUGUST 1985	AUGUST 1986	JAN-AUG 1985	JAN-AUG 1986
Ag Commodities	3,199,213	2,900,805	26,183,662	26,374,702
Interest Rate	4,595,687	5,571,642	35,661,886	48,669,361
Precious Metals	1,269,468	1,280,603	10,720,406	9,278,578
Equity Indices	1,521,209	1,923,981	14,545,182	17,740,932
Foreign Currency	1,607,613	1,422,802	11,417,840	13,343,556
NonPrecious Metal	205,175	148,529	1,821,287	1,428,391
Petroleum Product	502,946	1,081,149	4,403,530	8,004,375
Other	39,392	51,034	453,944	399,576
TOTAL	12,940,703	14,380,545	105,207,737	125,239,471
%				
Ag Commodities	24.72%	20.17%	24.89%	21.06%
Interest Rate	35.51%	38.74%	33.90%	38.86%
Precious Metals	9.81%	8.91%	10.19%	7.41%
Equity Indices	11.76%	13.38%	13.83%	14.17%
Foreign Currency	12.42%	9.89%	10.85%	10.65%
Non-precious Meta	1.59%	1.03%	1.73%	1.14%
Petroleum Product	3.89%	7.52%	4.19%	6.39%
Other	0.30%	0.35%	0.43%	0.32%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from August 1985 to August 1986.

	Amount of <u>Increase</u>		Amount of <u>Decrease</u>
T-Bonds, CBT	766,903	Deutsche Mark, CME	178,410
Crude Oil, NYMEX	431,901	Soybeans, CBT	106,347
S&P 500 Index, CME	418,396	Corn, CBT	105,313
Japanese Yen, CME	150,790	Sugar #11, CSC	103,261
Eurodollar, CME	149,679	British Pound, CME	92,524
No.2 Heating Oil, NYMEX	125,084	Swiss Franc, CME	85,829
Platinum, NYMEX	91,707	Silver, COMEX	70,732
T-Notes, CBT	80,191	Major Market Index, CBT	69,185
Coffee "C", CSC	66,941	Wheat, CBTT	61,939
MMI Maxi, CBT	57,642	Silver, CBT	53,890
Cotton #2, NYCE	53,501	Copper, COMEX	50,414
Gold, COMEX	43,387		